

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 31, 2022**

Cash and Cash Equivalents

| | |
|--|----------------------|
| Short-term Fixed Income Pool (<i>Internally Managed</i>) | \$ 19,752,692.24 |
| Total Cash and Cash Equivalents | <u>19,752,692.24</u> |

Fixed Income Securities

| | |
|--|-----------------------|
| Interim-term (<i>Internally Managed</i>) | - |
| Broad-term (<i>Internally Managed</i>) | 465,149,762.19 |
| High Yield (<i>Internally Managed</i>) | - |
| Total Fixed Income Securities | <u>465,149,762.19</u> |

Broad Domestic Equity

| | |
|-----------------------------|-----------------------|
| SSgA Russell 3000 | <u>348,498,070.94</u> |
| Total Broad Domestic Equity | <u>348,498,070.94</u> |

Global Equity Ex-U.S.

| | |
|-------------------------------|-----------------------|
| SOA International Equity Pool | <u>220,855,960.98</u> |
| Total Global Equity Ex-U.S. | <u>220,855,960.98</u> |

Real Assets

| | |
|---|----------------------|
| Real Estate Investment Trust Pool (<i>Internally Managed</i>) | <u>44,331,290.97</u> |
| Total Real Assets | <u>44,331,290.97</u> |

Receivables and Payables

| | |
|--------------------------------|-------------------|
| Income Receivable/Payable | (6,136.79) |
| Payable To/From | - |
| Total Receivables and Payables | <u>(6,136.79)</u> |

Total Assets

\$ 1,098,581,640.53

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2022

| | <u>1-Month</u> | <u>Fiscal YTD</u> |
|---|-----------------------------------|-----------------------------------|
| Cash and Cash Equivalents | | |
| Short-term Fixed Income Pool (<i>Internally Managed</i>) | \$ (6,136.79) | \$ (3,669.42) |
| | <u>(6,136.79)</u> | <u>(3,669.42)</u> |
| Fixed Income Securities | | |
| Interim-term (<i>Internally Managed</i>) | - | - |
| Broad-term (<i>Internally Managed</i>) | (11,987,079.04) | (28,594,611.04) |
| High Yield (<i>Internally Managed</i>) | - | - |
| | <u>(11,987,079.04)</u> | <u>(28,594,611.04)</u> |
| Broad Domestic Equity | | |
| SSgA Russell 3000 | 11,185,142.90 | 13,531,792.60 |
| | <u>11,185,142.90</u> | <u>13,531,792.60</u> |
| Global Equity Ex-U.S. | | |
| SOA International Equity Pool | 678,883.14 | (15,235,549.16) |
| | <u>678,883.14</u> | <u>(15,235,549.16)</u> |
| Real Assets | | |
| Real Estate Investment Trust Pool (<i>Internally Managed</i>) | 2,906,723.28 | 4,393,490.97 |
| | <u>2,906,723.28</u> | <u>4,393,490.97</u> |
| Total Investment Income (Loss) | \$ 2,777,533.49 | \$ (25,908,546.05) |
| Payable To/From | - | - |
| Total Invested Assets, Beginning of Period | 1,095,867,728.71 | 1,149,165,448.56 |
| Net Contribution (Withdrawal) | (63,621.67) | (24,675,261.98) |
| Total Assets | <u>\$ 1,098,581,640.53</u> | <u>\$ 1,098,581,640.53</u> |